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Curriculum Vitae Of DARRELL DUFFIE

Business, Stanford University 2003 Financial Engineer Of The Year, International Association Of Financial Engineering 2004 Clarendon Lectures In Finance, Oxford University. 2007 Princeton Lectures In Finance. 2007 Elected Fellow Of The American Academy Of Arts And Sciences. 2008 Mar 8th, 2024

W. DUFFIE POWERS

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FIN 501: Asset Pricing I Pricing Models And Derivatives

John C. Hull [H], (2002), "Options, Futures And Other Derivatives", 5th Edition, Prentice Hall (optional). The Following Book Is Useful For Both Parts Of The Course, But Puts More Emphasis On Dynamic Modeling. Jakša Cvitanić And Fernando Zapatero [CZ], (2004), "Introduction To The Economics Apr 6th, 2024

Asset Pricing I: Pricing Models - Princeton University

The Interest Rate, And Varies A Lot More Than Interest Rates. This Means That Attempts To Line Up Investments With Interest Rates Are Vain, As Much Of The Variation In Cost Of Capital Comes From The Varying Risk Premium. Similarly, We Have Learned That Some Measure Of Risk Aversion Must Be Apr 3th, 2024

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4 7. (B) Cochrane, 2001, "A Rehabilitation Of Stochastic Discount Factor Methodology," Working Paper. C. Intertemporal Capital Mar 6th, 2024

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